



Backtest #39246 · LPG · EVO_GG1RSISNIP_v1102

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1102 strategy on LPG generated a 40.41% ROI with a 1.10 Sharpe ratio, yet a win rate of 66.7% masks severe risk exposure from a 21.82% maximum drawdown. The sample size of only three trades provides insufficient statistical confidence to generalize performance, making the positive returns highly susceptible to survivorship bias. While the strategy successfully captured a trend, the lack of diversification and small trade count prevent reliable assessment of its robustness across varying market conditions. The critical next step is to extend the backtest window and increase the sample size to validate whether these metrics hold under stress and diverse regimes.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47